

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

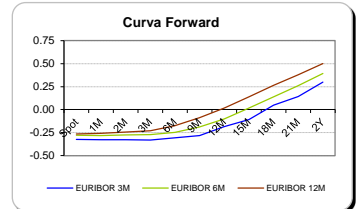
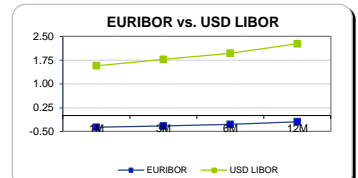
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**RENTA FIXA**

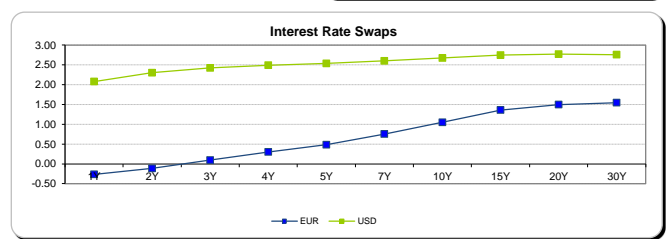
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3690	0	0	1M	1.5735	1	1	0.4938	-0.7999
3M	-0.3280	0	0	3M	1.7723	1	8	0.5279	-0.7430
6M	-0.2780	0	-1	6M	1.9672	1	13	0.5978	-0.6428
12M	-0.1910	0	-1	12M	2.2641	2	16	0.8051	-0.5282

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2635	0	-1	0.0185	0.9152	1.4090
2Y	-0.1160	1	3	0.2570	1.0590	1.4900
3Y	0.0960	3	8	0.4750	1.1756	1.5640
4Y	0.3030	4	13	0.6550	1.2721	1.6350
5Y	0.4830	5	17	0.8020	1.3589	1.7010
7Y	0.7530	6	19	1.0360	1.5139	1.8102
10Y	1.0510	6	17	1.3000	1.6729	1.8960
15Y	1.3620	5	11	1.5432	1.7933	1.9413
20Y	1.4970	5	8	1.6412	1.8195	1.9030
30Y	1.5450	4	5	1.6567	1.7737	1.8257

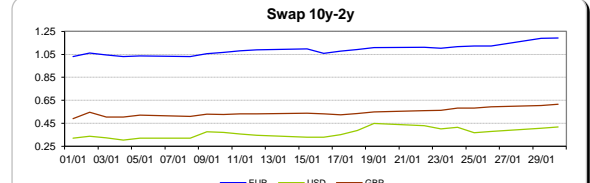
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.25
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.0780	2	16	2.5396	2.7330	2.8180
2Y	2.3030	2	20	2.6010	2.7668	2.8365
3Y	2.4250	2	23	2.6647	2.7705	2.8600
4Y	2.4940	1	25	2.6922	2.8146	2.8780
5Y	2.5360	1	25	2.6990	2.8125	2.9174
7Y	2.6010	0	25	2.7480	2.8460	2.9095
10Y	2.6730	-1	24	2.8020	2.8755	2.9230
15Y	2.7450	-2	22	2.8480	2.9015	2.9235
20Y	2.7720	-2	20	2.8580	2.8885	2.8990
30Y	2.7600	-2	18	2.8325	2.8490	2.8495

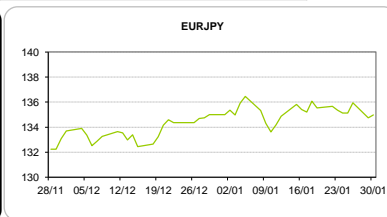
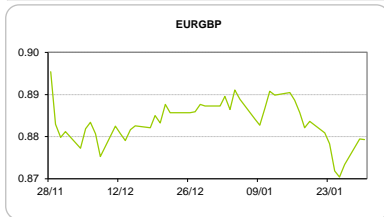


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68.68	-0.78	1.81	OT 2Y	-0.094	-0.02	0.90
JETFUEL	656.00	-8.00	17.50	OT 5Y	0.491	0.03	5.50
DIESEL	614.00	-7.75	12.87	OT 10Y	1.957	0.01	1.40
COBRE	7,089.00	0.00	-162.00	BUND 10Y	0.075	-2.20	20.10
ZINCO	3,577.50	76.00	249.00	SCHATZ 2Y	0.085	-0.69	7.40
OURO	1,339.36	-0.95	36.31	T-NOTE 2Y	3.414	0.66	23.90
TRIGO	454.00	4.75	27.00	T-NOTE 5Y	2.557	-0.39	18.90
LICENÇA C02	8.90	-0.10	0.72	GILT 10Y	1.568	-0.19	26.00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.2421	0.34%	3.57%	1.2496	1.2577	1.2763
EUR/GBP	0.8793	0.01%	0.90%	0.8815	0.8840	0.8900
EUR/JPY	134.98	-0.17%	0.02%	134.98	134.98	134.98
EUR/CHF	1.1590	0.16%	1.00%	1.1578	1.1566	1.1543
EUR/BRL	3.9487	-1.02%	0.75%	4.0109	4.0793	4.2237
EUR/PLN	4.1582	-0.30%	0.47%	4.1785	4.2001	4.2455

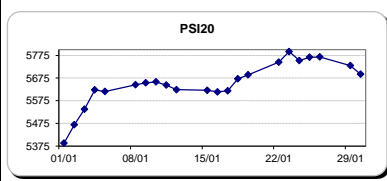


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2421	0.8793	134.98	1.1590	9.7808	7.4425	1.5290	1.53401	3.9487	9.5730
USD	0.8058	-	0.7083	108.81	0.9349	7.8853	5.9968	1.2327	1.2364	3.1850	7.7158

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4.820	-2.72	-6.79
BANCO BPI	1.350	-1.32	15.09
BCP	0.3245	-1.52	19.30
CORT. AMORIM	10.300	-0.39	0.00
CTT	3.480	-0.91	-0.77
EDP	2.840	-1.01	-1.56
EDP R	7.060	-0.42	1.33
GALP	15.620	-1.58	1.92
J MARTINS	17.380	0.20	7.32
MOTA ENGIL	3.975	-1.36	8.52
NOS	5.455	0.65	-0.47
PHAROL	0.233	-1.27	-6.80
NAVIGATOR	4.542	0.00	6.82
REN	2.534	-0.86	2.22
SEMAPA	18.360	-0.76	3.18
SONAE CAP.	1.030	-0.77	16.12
SONAE SGPS	1.291	1.25	14.65

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	1.25
NOS	0.65
J MARTINS	0.20
BANCO BPI	-1.32
MOTA ENGIL	-1.36
BCP	-1.52
GALP	-1.58
ALTRI	-2.72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,692.40	-0.66%	5.64%	5,793.38	4,455.76
CAC40	5,473.78	-0.87%	3.03%	5,567.03	4,733.82
ESTX 50 PR	3,606.75	-1.00%	2.93%	3,708.82	3,214.31
XTRA DAX	13,197.71	-0.95%	2.17%	13,596.89	11,479.78
S&P 500	2,828.73	-0.84%	5.84%	2,872.87	2,267.21
IBEX 35	10,428.20	-1.21%	3.83%	11,184.40	9,236.60
NIKKEI 225	23,291.97	-1.43%	2.32%	24,129.34	18,224.68

